

LINGYUN ZHOU

Ph.D. Student; PBC School of Finance, Tsinghua University; [Latest CV](#)
Homepage: <https://sites.google.com/view/lingyunzhou>; [Google Scholar](#)
Email: zhoulingyun0521@gmail.com; zhouly.23@pbcfsf.tsinghua.edu.cn

EDUCATION

- PBC School of Finance, Tsinghua University** *2023 - Present*
Ph.D. student in Applied Economics (with concentration in Finance), GPA: 3.9/4 (2/27)
- Antai College of Economics and Management, Shanghai Jiao Tong University** *2019 - 2023*
B.A. in Economics, supervised by [Wenxin Huang](#), GPA: 4.04/4.3 (1/19)
Thesis: Heterogeneous Panel Data Models with Multiple Structural Breaks

RESEARCH INTERESTS

Econometric theory (High-dimensional time series, Panel data, Unobserved heterogeneity, Weak identification)

WORK IN PROGRESS

- [1] **“Bridging Factor and Sparse Models in Time-varying Environments”** (with Xia Wang), 2024. [[Presentation Slides](#)]
• Motivation: to capture the evolving nature of economic structures in high-dimensional contexts;
• Proposed a time-varying factor-augmented sparse regression model and its three-step estimation procedure;
• Completed majority of math proof, including variable selection consistency and asymptotic distributions;
• Conducted numerical simulations; Applied the method to FRED-MD dataset and found instability.
- [2] **“Phillips Curve with Regional Heterogeneity”** (with Wenxin Huang and Yiru Wang), 2024. [[Presentation Slides](#)] Previously circulated under “Phillips Curve across Space and Time.”
• Motivation: to reinvestigate the ongoing debate about the existence of Phillips curve with panel data;
• Adapted Classifier-Lasso to accommodate two-way fixed effects and instrumental variable estimation;
• Estimated the structural Phillips curve with both cross-sectional and time-series level heterogeneity;
• Findings: Different US states exhibit two Phillip curves. One Phillips curve is “alive,” while another is “dead.” Production grows more slowly in the states with “dead” Phillips curve, while the labor markets are identical for the two groups. Group-specific Phillips curves are stable most of the time.

STATISTICAL SOFTWARES

- [3] **“A Robust Test for Weak Instruments with Multiple Endogenous Regressors in Stata”** [[Link to Stata code](#)] [[EconPapers: WEAKIVTEST2](#)]
Statistical Software Components S459310, Boston College Department of Economics, 2024.
Submitted to The Stata Journal, 2024.
• Description: Provides Stata module for testing the null hypothesis of weak instrument for two-stage-least-squares estimators with multiple endogenous regressors and robust standard errors.
- [4] **“Estimation of Parameter Path in Unstable Environments: The tvpreg Command”** (with Atsushi Inoue, Barbara Rossi, and Yiru Wang) [[Link to Stata code](#)] [[EconPapers: TVPREG](#)] [[Presentation Slides](#)]
Statistical Software Components S459394, Boston College Department of Economics, 2024.
Accepted by The Stata Journal, 2024.
• Description: Provides Stata modules for estimating time-varying vector-autoregressions, time-varying parameter local projections, and time-varying parameter instrumental variables estimators, with either strong or weak instruments and for visualization.
- [5] **“Identify Latent Group Structures in Panel Data: The classifylasso Command”** (with Wenxin Huang and Yiru Wang) [[Link to Stata code](#)] [[EconPapers: CLASSIFYLASSO](#)] [[Presentation Slides](#)]
Statistical Software Components S459255, Boston College Department of Economics, 2023.
The Stata Journal, 2024, 24(1): 46-71.

- Description: Provides Stata modules for estimating linear panel data models with latent group structures via Classifier-Lasso and for visualization.

[6] **“Stata Module to Identify Structural Breaks via Group-Fused-Lasso”**(with Yingying Chen and Wenxin Huang), 2023. [Available upon Request]

- Description: Provides a Stata module for estimating linear regressions with an unknown number of structural breaks in time series and panel data regressions with or without interactive fixed effects.

OTHER PROJECTS

[7] **“Robustness Report on ‘The Returns to Public Library Investment’, by Gilpin, Karger and Nencka (2024)”**(with Farida Akhtar, Andy Li, and Chuan Liu), 2024.

- Rotterdam Replication Game.

[8] **“Robustness Report on ‘Propagation and Insurance in Village Networks’, by Kinnan, Samphantharak, Townsend and Vera-Cossio (2024)”**(with Cesar Cornejo, Muhammad Zia Mehmood, and an anonymous co-author), 2024.

- Berkeley Replication Game (Virtual); Submitted to the Institute for Replication.

[9] **“CIRD-F: Spread and Influence of COVID-19 in China”**(with Kaiwei Wu, Hanzhzhi Liu, Yuanning Gao, and Xiaofeng Gao)

Journal of Shanghai Jiao Tong University (Science), 2020, 25(2): 147-156.

- Motivation: to propose a SIRD model with government control to predict the development of epidemic.

CONFERENCE & SEMINAR PRESENTATIONS

(* denotes co-author presentation)

2024: China Econometric Forum^[1] (Shanghai, Scheduled), Indiana University^{*[2]} (Scheduled), European University Institute^{*[2]}, National Ph.D. Student Workshop on Quantitative Economics^{*[1]} (Dalian) [Keynote], Stata Economics Virtual Symposium^{*[4]} (Virtual), Dongbei University of Finance and Economics^{*[2]}, Liaoning University^{*[2]}, Annual Congress of European Economic Association^[2] (Rotterdam), Chinese Economists Society China Annual Conference^[2] (Zhejiang), Asian Meeting of the Econometric Society^[2] (Zhejiang), North American Summer Meeting of the Econometric Society^{*[2]} (Tennessee), Hunan University^{*[2]}, International Association for Applied Econometrics Annual Conference^[2] (Xiamen).

2023: National Ph.D. Student Workshop on Quantitative Economics^[2] (Xiamen), Central University of Finance and Economics^{*[2]}, Chinese Future Economist Forum^[2] (Beijing), Society of Non-linear Dynamics and Econometrics Workshop for Young Researchers^{*[2]} (Virtual), Canadian Stata Conference^{*[5]} (Toronto), Chinese Economic Annual Meeting for Undergraduates (Virtual).

TEACHING

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| Advanced Econometrics II [90600233] (Ph.D.), Tsinghua, TA for Professor Xia Wang | <i>Spring 2025</i> |
| Advanced Microeconomics I [90600253] (Ph.D.), Tsinghua, TA for Professor Grace Xing Hu | <i>Fall 2024</i> |
| Business Statistics [EC211] (Undergraduate), SJTU, Peer Instructor | <i>Fall 2022</i> |
| Intermediate Econometrics [EC310] (Undergraduate), SJTU, Peer Instructor | <i>Spring 2022</i> |

GRANTS AND AWARDS

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| Sumitomo Mitsui Banking Corporation (China) Scholarship | <i>2024</i> |
| PBCSF Scholarship for Social Work | <i>2024</i> |
| Shanghai Excellent College Graduate (5%) | <i>2023</i> |
| SJTU Outstanding Undergraduate Thesis Award (1%) | <i>2023</i> |
| SJTU Chun-Tsung Scholar Grant | <i>2022 - 2023</i> |
| Rong Chang Scholarship for Technology Innovation (Finalist) | <i>2021</i> |
| China National Scholarship | <i>2020 & 2022</i> |

ACADEMIC SERVICES

Session chair: Annual Congress of European Economic Association (Rotterdam) 2024; Chinese Economists Society China Annual Conference (Zhejiang) 2024; International Association for Applied Econometrics Annual Conference (Xiamen) 2024.

Volunteer: International Business School Shanghai Conference (Shanghai) 2022; China International Conference in Finance (Virtual) 2022.

PROFESSIONAL EXPERIENCES

School of Economics, Renmin University of China

July 2024 - Present

Research Member at [the Econometrics Laboratory](#), directed by Professor Xia Wang

SOCIAL EXPERIENCES

Board Member, the Student Union of Antai College

2020 - 2021

Member, Education & Society Division, the Youth Federation of Pudong New District

2018 - 2023

President, the Student Union of Pudong New District

2017 - 2018

SKILLS

Computer: Stata, MATLAB, Python, \LaTeX

Language: Mandarin (Native), English (Proficient, TOFEL: 112/120, GRE: 166V+170Q)

Last updated: November 2024